

Thm: f analytic on open set $\Omega \Rightarrow$ C-R Eqs
(and first partials exist).

Ex: $f(z) = \bar{z} = x - iy$
 $\uparrow \quad \quad \uparrow$
 $u(x,y) = x \quad v(x,y) = -y$
Don't satisfy C-R Eqs.
So $\bar{z}$ not analytic

Basic facts about diff'n $\mathbb{R} \rightarrow \mathbb{R}$ hold $\mathbb{C} \rightarrow \mathbb{C}$
for complex derivatives: $(fg)' = f'g + fg'$, etc.

Exercise: Prove chain rule in complex case.

Adapt Baby Rudin proof to $\mathbb{C} \rightarrow \mathbb{C}$.

$$E(x+iy) = e^x \cos y + i e^x \sin y$$

Properties:

- 0) $E(z)$ is entire

- 1) $E'(z) = E(z)$

- 2) $E(0) = 1$

- 3) $E(z+w) = E(z)E(w)$

- 4) $E(z) \neq 0$ for all z

- 5) $E(-z) = 1/E(z)$

- 6) $E(z-w) = E(z)/E(w)$

- 7) $E(x) = e^x$ for $x \in \mathbb{R}$

- 8) $E(i\theta) = \cos \theta + i \sin \theta$, $\theta \in \mathbb{R}$

- 9) $E(z) = 1 \Leftrightarrow z = n2\pi i$, $n \in \mathbb{Z}$.

Remark: Easy to cook up $E(z)$ from 0-2:

Suppose $E(z)$ analytic, $E(0)=1$, $E'(z)=E(z)$ 2

$$E'(z) = \begin{cases} \#1 & \boxed{u_x + i v_x} \\ \#2 & \boxed{v_y - i u_y} \end{cases} = u + i v$$

$$\#1: \quad u_x = u \leftarrow u = \lambda(y) e^x$$

$$v_x = v \leftarrow v = \sigma(y) e^x$$

$$\#2: \quad v_y = \sigma'(y) \cdot e^x = \lambda(y) \cdot e^x = u_x$$

$$u_y = \lambda'(y) e^x = -\sigma(y) \cdot e^x = -v_x$$

$$\boxed{\begin{matrix} \sigma' = \lambda & A \\ \lambda' = -\sigma & B \end{matrix}}$$

$$A': \sigma'' = \lambda' \xrightarrow{B} -\sigma \leftarrow \text{see } \sigma'' + \sigma = 0$$

also get $\lambda'' + \lambda = 0$

$E(0)=1$ gives $\sin$ and $\cos$ for σ and λ .

Lemma: Suppose f is analytic on $D_r(a)$ and $f' \equiv 0$ there. Then f must be constant.

$$\text{Pf: } f = u + i v \quad f' = \begin{cases} u_x + i v_x \\ v_y - i u_y \end{cases} \equiv 0$$

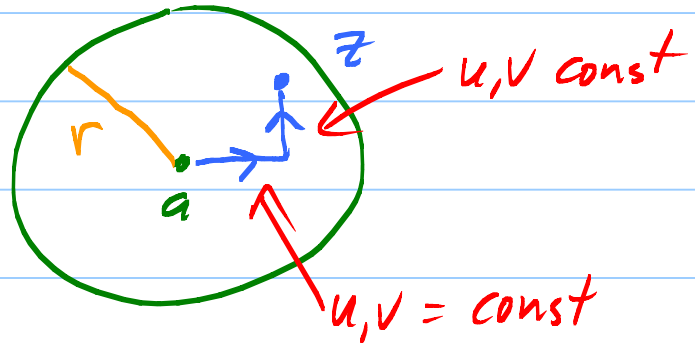
See all first partials of u and $v = 0$, i.e.,
 $\nabla u \equiv 0$ and $\nabla v \equiv 0$.

Freshman Calculus: Suppose $h(t)$ is continuous on $[a, b]$ and h' exists on (a, b) and $h'(t) \equiv 0$

on (a,b) . Then $h \equiv \text{const}$ on $[a,b]$. Pf = MVT³

Pf of complex case: f analytic $\Rightarrow f$ contin.
 $\Rightarrow u, v$ contin. Also, f analytic $\Rightarrow$ first
partials exist.

Use one var version
on blue lines!



Lemma; If $f(z)$ is analytic on $D_r(0)$ and
 $f'(z) = k f(z)$ there. Then $f(z) = C E(kz)$
where $C = f(0)$.

Pf; Suppose $f' - k f = 0$ (*)

ODE instincts: Multiply by $E(-kz)$:

$$\text{Note that } \frac{d}{dz} (E(-kz)) = E'(-kz) \frac{d}{dz} (-kz) \\ \text{chain rule} \quad = E(-kz) \cdot (-k).$$

$$(*) \cdot E(-kz): \quad f' E(-kz) - k E(-kz) f(z) \equiv 0$$

$$\frac{d}{dz} [f(z) E(-kz)] \equiv 0$$

Lemma $\Rightarrow$ $f(z) E(-kz) \equiv C$, a const.

Stop! Start proof over using $f(z) = E(kz)$.

Note that $f'(z) = E'(kz) \frac{d}{dz}(kz) = kE'(kz) = k f'(z) \checkmark$

Get $\boxed{E(kz)E(-kz) \equiv C}$ Let $z=0$ to see $C=1$,

Also, $E(kz)$ cannot be zero. (#4 proved)

Also, $E(-kz) = 1/E(kz)$ (#5 proved)

Back to proof above: $f(z)E(-kz) \equiv C$.

Let $z=0$ to see $C = f(0)$. Finally

$$f(z) = C \left(1/E(-kz) \right) = C E(kz) \checkmark$$

Proof of #3: $E(z+w) = E(z)E(w)$

Sneaky trick: Let $f(z) = E(z+w)$. $\uparrow w = \text{const.}$

Then $f'(z) = E'(z+w) \underbrace{\frac{d}{dz}(z+w)}_1 = E'(z+w) = f'(z)$

Lemma $\Rightarrow f(z) = \underbrace{f(0)}_{E(0+w)} E(\underbrace{1 \cdot z}_{k=1}) = E(w)E(z)$

$$E(z+w) = E(z)E(w) \checkmark$$

Rest follow!

From now on, write $E(z) = e^z$.

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Big Fact: f analytic $\Rightarrow f'$ analytic

$\Rightarrow f''$ analytic $\Rightarrow f''' \dots$ etc.

Pf: Soon.

Consequence 1: $f = u + iv$ analytic $\Rightarrow u, v$ C^∞ -smooth!

Consequence 2: f analytic $\Rightarrow u, v$ harmonic.

Pf of 2 (assuming Big Fact) =

$$\begin{array}{lcl} \text{C-R Eqs} & \left\{ \begin{array}{l} u_x = v_y \quad (A) \\ u_y = -v_x \quad (B) \end{array} \right. & \begin{array}{l} \frac{\partial^2}{\partial x^2} (A): u_{xx} = v_{xy} \\ \frac{\partial^2}{\partial y^2} (B): u_{yy} = -v_{yx} \end{array} \\ & & \hline & & (+) \Delta u = 0 \end{array}$$

using calculus fact: v C^2 -smooth $\Rightarrow v_{xy} = v_{yx}$.

Also, $\frac{\partial^2}{\partial y^2} (A) - \frac{\partial^2}{\partial x^2} (B)$ shows v harmonic. ✓

Defⁿ: u is harmonic means 1) u is C^2 -smooth,

and 2)
$$\underbrace{\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}}_{\Delta u} \equiv 0.$$

Important Fact: Given a harmonic function u

on a disc $D_r(a)$, there is another harmonic function v there such that $u + iv$ is analytic on $D_r(a)$. v is called a harmonic conjugate for u .

Question: Is v unique?

Hint: C-R Eqs: v_1 and v_2 , $\nabla v_1 \equiv \nabla v_2$.
 v_1, v_2 differ by a constant.